

Vasily M. Goncharenko

Personal

webpage: <http://www.fa.ru/university/persons/Pages/view.aspx?ProfileId=9578>

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Full Name: Vasily Mikhailovich Goncharenko

Born: 13 October 1972, Moscow, Russia.

Citizenship: Russian

Marital status: married, 1 child

Fields of interest

Integrable systems, spectral theory, financial mathematics, applied methods in economics and finance.

Present affiliation

Associate Professor, Deputy Head of the Department of Applied Mathematics
Financial University under the Government of Russian Federation, Moscow

Contact information

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Education

December 1996 - December 1999

PhD student, Loughborough University, UK,
PhD title: "Matrix Schrödinger operators and Darboux transformations" (submitted December 1999, confirmed March 2000)

October 1994 - October 1996

Postgraduate study at Moscow State University
Department of Higher Geometry and Topology
Cand.Sc. thesis title: "Matrix Schrödinger operators with trivial monodromy" (submitted April 2000, confirmed January 2001)

September 1989 - June 1994

Diploma (with honour) in Mathematics and Applied Mathematics,
Moscow State University

Department of Higher Geometry and Topology

Diploma title: "On invariant measure for nonholonomic RL-systems on Lie groups"
(published in Vestn. Mos. Univ., 2 (1995), 83-84).

Teaching experience

February 1998 - December 1999

Loughborough University, 2 – 6 hours per week (tutorials: calculus, linear algebra, complex analysis, ODEs).

September 2000 – present:

Financial University (former Financial Academy), Moscow, 6-10 hour per week (lectures, tutorials on

- Calculus,
- Linear Algebra,
- Probability Theory and Statistics (in Russian and English),
- Operations Research,
- Economical Applications of Linear Programming,
- Financial Mathematics (in Russian and English),
- Methods of Optimal Solutions,
- Quantative methods of investment analysis (in English),
- Applied methods in Economics and Finance (in English),
- Game models in economics and finance (in English).

September 2012 – present:

International programs of London University, Moscow, 4-8 hour per week (tutorials)

- Calculus, Further Calculus
- Mathematics-1, 2
- Statistics-1, 2.

List of main publications (papers in peer-reviewed journals)

1. V.M. Goncharenko. On an invariant measure for nonholonomic RL-systems on Lie groups. (Russian) Vestnik Moskov. Univ. Ser. I Mat. Mekh. 2 (1995), 83 – 84; (Translated in Moscow Univ. Math. Bull. 50, 2 (1995), 53 – 54).

2. V.M. Goncharenko, A.P. Veselov. Monodromy of the matrix Schrödinger equations and Darboux transformations. J. Phys. A: Math. Gen 31 (1998), 5315 – 5326.

3. O.A. Chalykh, V.M. Goncharenko, A.P. Veselov. Multidimensional integrable Schrödinger operators with matrix potentials. J. Math. Phys. 40, 11 (1999), 1 – 15.

4. V.M. Goncharenko. On monodromy of matrix Schrödinger equations and interaction of matrix solitons. Russian Math. Surveys. 55, 5 (2000), 174 – 175.

5. V.M. Goncharenko. On multisoliton solutions of the matrix KdV equations. *Theor. Math. Phys.*, 126, 1 (2001), 102 – 114.
6. V.M. Goncharenko, A.P. Veselov. Yang–Baxter maps and matrix solitons. *New Trends in Integrability and Partial Solvability.* – Netherlands. Kluwer Academic Publishers (2004), 191 – 197.
7. V.M. Goncharenko, I.E. Denezhkina. Financial crisis and tax regulations. Lessons and prospects. *M: Economics. Taxes. Law*, 6 (2012), 72-76 (in Russian).
8. A.B. Shapoval, V.M. Goncharenko. Monopolistic competition in two-sector economy and demand uncertainty. *Spatial economics*, 3 (2014), 12-25 (in Russian).
9. V.M. Goncharenko, I.E. Denezhkina, V.J. Popov, A.B. Shapoval. On the role of mathematics in modern economic science. *Vestnik Fin. Univ.* 5 (2014), 131-136 (in Russian).
10. V.M. Goncharenko, A.B. Shapoval. Monopolistic competition in a two-sector economy: the relative scale effect. *Economic science of modern Russia*, 4 (83) (2015), 20 – 31 (in Russian).
11. A. Shapoval, V. Goncharenko Mismatch of Supply and Demand as a Response to Demand Uncertainty. *Journal of Mathematical Sciences*, 2016, V. 216, 633–648.

Main books and textbooks

1. V.A. Babaitsev, V.M. Goncharenko, I.G. Shandra. Mathematics for economists. *Linear Algebra (training manual)*, Financial Academy (2003), 1 – 108.
2. V.M. Goncharenko, V.J. Popov. Economical applications of linear programming (training manual), Financial academy (2003), 1 – 130.
3. V.M. Goncharenko. Mathematical models and methods of operations research (training manual), Financial academy (2007), 1 – 101.
4. V.M. Goncharenko, S.R. Svirschevsky. Calculus. Chapters 5-6: ODEs, Series (training manual), M.: Financial University (2009, 2013), 1 – 109.
5. I.A. Alexandrova, V.M. Goncharenko. Methods of optimal solutions (training manual), Financial University (2012), 1 – 110.
6. I.A. Alexandrova, V.M. Goncharenko etc. (Editors: V.M. Goncharenko, V.J. Popov). Methods of optimal solutions in Economics and Finance (textbook). M.: Knorus (2013, 2014, 2015, 2016), 1 – 400.
7. V.M. Goncharenko, A.K. Kerimov, V.U. Popov. Linear optimization problems (training manual), Financial University (2013), 1 – 130.
8. I.A. Alexandrova, V.M. Goncharenko etc. (Editors: V.M. Goncharenko, V.U. Popov). Mathematical Methods in Economics and Finance (textbook), M.: Knorus (2016), 1 – 600.
9. V.M. Goncharenko, M.S. Elaeva, A.B. Shapoval. The imbalance of supply and demand in uncertainty conditions (monography), Forum-Infra-M (2015), 1-88.

Main conferences

1. International scientific conference “ISLAY 1: Darboux transformation and Bilinear Methods” (Scotland, 1999).
2. International scientific conference “Mathematics. Computer. Education” (Dubna, Puschino, 2011-2015).
3. Second Russian Economic Congress (Suzdal, 2013).
4. International scientific conference “Education, Science and Economics in Universities and Schools. Integration in the international space” (Tsakhkadzor, Armenia, 2014).
5. “System modeling of social-economic processes” International scientific school-seminar (Sochi 2014, Kazan 2015).
6. International conference “Integrability in algebra, geometry and physics: new trends” (Switzerland, 2015).

Grants

1. Monopolistic competition under uncertainty, granted by Economics Education and Research Consortium (EERC), grant 12-581, executive (2012-2013).
2. Decision making under uncertainty of financial assets, granted by Russian Government and Financial University, executive (2013).
3. The imbalance of supply and demand in uncertainty conditions assets, granted by Russian Government and Financial University, executive (2014).
4. A Response of the Economy to Changes in Employment Structure, granted by Economics Education and Research Consortium (EERC) grant 15-0431, executive (2015-2016).

Awards

Prize of the Rector of the Financial University (2014)

Computer skill

- Maple
- MatLab
- Book preparation in TEX